

MUHANDISLIK

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fan va ta'limga oid ilmiy-amaliy jurnal

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05.00.00 – Texnika fanlari

08.00.00 – Iqtisodiyot fanlar



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РОССИЙСКИЙ ЭКОНОМИЧЕСКИЙ УНИВЕРСИТЕТ
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ТАШКЕНТСКИЙ ФИЛИАЛ



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- 05.01.00 – Axborot texnologiyalari, boshqaruv va kompyuter grafikasi
- 05.01.01 – Muhandislik geometriyasi va kompyuter grafikasi. Audio va video texnologiyalari
- 05.01.02 – Tizimli tahlil, boshqaruv va axborotni qayta ishlash
- 05.01.03 – Informatikaning nazariy asoslari
- 05.01.04 – Hisoblash mashinalari, majmualari va kompyuter tarmoqlarining matematik va dasturiy ta'minoti
- 05.01.05 – Axborotlarni himoyalash usullari va tizimlari. Axborot xavfsizligi
- 05.01.06 – Hisoblash texnikasi va boshqaruv tizimlarining elementlari va qurilmalari
- 05.01.07 – Matematik modellash
- 05.01.11 – Raqamli texnologiyalar va sun'iy intellekt
- 05.02.00 – Mashinasozlik va mashinashunoslik
- 05.02.08 – Yer usti majmualari va uchish apparatlari
- 05.03.02 – Metrologiya va metrologiya ta'minoti
- 05.04.01 – Telekommunikatsiya va kompyuter tizimlari, telekommunikatsiya tarmoqlari va qurilmalari. Axborotlarni taqsimlash
- 05.05.03 – Yorug'lik texnikasi. Maxsus yoritish texnologiyasi
- 05.05.05 – Issiqlik texnikasining nazariy asoslari
- 05.05.06 – Qayta tiklanadigan energiya turlari asosidagi energiya qurilmalari
- 05.06.01 – To'qimachilik va yengil sanoat ishlab chiqarishlari materialshunosligi
- 05.08.03 – Temir yo'l transportini ishlatish
- 05.09.01 – Qurilish konstruksiyalari, bino va inshootlar
- 05.09.04 – Suv ta'minoti. Kanalizatsiya. Suv havzalarini muhofazalovchi qurilish tizimlari
- 10.00.06 – Qiyosiy adabiyotshunoslik, chog'ishtirma tilshunoslik va tarjimashunoslik
- 10.00.04 – Yevropa, Amerika va Avstraliya xalqlari tili va adabiyoti
- 08.00.01 – Iqtisodiyot nazariyasi
- 08.00.02 – Makroiqtisodiyot
- 08.00.03 – Sanoat iqtisodiyoti
- 08.00.04 – Qishloq xo'jaligi iqtisodiyoti
- 08.00.05 – Xizmat ko'rsatish tarmoqlari iqtisodiyoti
- 08.00.06 – Ekonometrika va statistika
- 08.00.07 – Moliya, pul muomalasi va kredit
- 08.00.08 – Buxgalteriya hisobi, iqtisodiy tahlil va audit
- 08.00.09 – Jahon iqtisodiyoti
- 08.00.10 – Demografiya. Mehnat iqtisodiyoti
- 08.00.11 – Marketing
- 08.00.12 – Mintaqaviy iqtisodiyot
- 08.00.13 – Menejment
- 08.00.14 – Iqtisodiyotda axborot tizimlari va texnologiyalari
- 08.00.15 – Tadbirkorlik va kichik biznes iqtisodiyoti
- 08.00.16 – Raqamli iqtisodiyot va xalqaro raqamli integratsiya
- 08.00.17 – Turizm va mehmonxona faoliyati

Ma'lumot uchun, OAK

Rayosatining 2024-yil 28-avgustdagi 360/5-son qarori bilan "Dissertatsiyalar asosiy ilmiy natijalarini chop etishga tavsiya etilgan milliy ilmiy nashrlar ro'yxati"ga texnika va iqtisodiyot fanlari bo'yicha "Muhandislik va iqtisodiyot" jurnali ro'yxatga kiritilgan.

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MUNDARIJA

Olmazor tumanining ijtimoiy-iqtisodiy rivojlanish ko'rsatkichlari va boshqaruv tizimini tahlil qilish	12
Muminov Fazliddin Xusniddin o'g'li	
Transport va logistika sohalarida sun'iy intellektni qo'llash istiqbollari	19
Usmonov Abbos Valijon o'g'li	
Using matrix analysis methods in marketing strategy in manufacturing enterprises	23
Sheraliyev Axror Sodiqovich	
Yer osti konlari suvlari haydash tizimida ejektorli nasoslarni qo'llash imkoniyatlarini tadqiq qilish	30
Xatamova Dilshoda Narmuratovna, Yuldasheva Mohinur Abduxakim qizi	
O'zbekiston Respublikasi tijorat banklari kreditlash amaliyotining me'yoriy jihatlar va huquqiy asoslari	37
Kaxxarov Ulug'bek Xalmatovich	
Eksport salohiyatini boshqarishda ishlab chiqarish faoliyatini baholash metodologiyasi	42
Qodirov Humoyun Tolibjon o'g'li	
Xizmat ko'rsatish korxonalarining raqamli iqtisodiyotga o'tishida xodimlarning mehnat munosabatlari	46
Kurbonova Raxima Jamshedovna	
Transport tizimining Markaziy Osiyo mamlakatlarning milliy iqtisodiy o'sishga ta'sirini hozirgi holati	49
Narziyev Umidjon Baxrillayevich	
Loyiha risklarini boshqarishda risklarni samarali kamaytirish usullari va innovatsion yondashuvlar	54
Marufhanov Davron Xasanovich	
Интеграция ESG-факторов в страховой сектор: возможности, барьеры и развитие рынка	58
Юсуфов Асфандиёр Элдор угли	
Erkin iqtisodiy zonalarda investitsiya loyihalarini samarali moliyalashtirish yo'nalishlari	63
Yuldashev Baxtiyor Gayradjonovich	
Oliy ta'lim tashkilotlarida daromadlar va xarajatlarni shakllantirish konsepsiyasi	67
Kurbanov Jaloladdin Yuldashbayevich	
"Intellectual mulk", "Intellectual kapital", "Nomoddiy aktiv" tushunchalari o'rtasidagi munosabat hamda ulardagi o'zaro bog'liqlik	73
N.D.Maxmudova	
Temir yo'l vokzallarida qo'shimcha xizmatlar rivojlanishi: iqtisodiy samaradorlik va moliyaviy barqarorlik omili	77
Iskandarov Kudrat Shuxratovich	
Iqtisodiyotning agrar sektori salohiyatini rivojlantirishning ustuvor yo'nalishlari	83
Bekmirzayev Mirzoxid Adashaliyevich	
Rivojlangan mamlakatlar tajribasi asosida yashirin iqtisodiyotni fiskal vositalar bilan tartibga solish strategiyasi	87
Ergasheva Malikaxon Avazxon qizi	
Iqtisodiyotning real sektorida investitsion loyihalarni moliyalashtirishdagi muammolar	91
Qosimova Lola Sultanovna	
Mashinasozlik sanoati tarmog'ini rivojlantirishda yashil texnologiyalarni tadbiq etish usullari va yo'llari	96
Xursandov Komiljon Maxmatkulovich	
Innovatsion iqtisodiyotni shakllantirish sharoitida mintaqalar ijtimoiy-iqtisodiy rivojlanishidagi qiyinchiliklar va imkoniyatlar	100
Rajabov Alibek Xushnadbekovich	



Ways to enhance financial transparency in utility service organizations through the digitalization of internal audit mechanisms.....	106
Primova Shakhnoza Komiljonovna	
Temir oksidli pigmentlarning ishlab chiqarish manbalari va jahon bozorida rivojlanish tendensiyalari	110
Askarova Nilufar Musurmanovna, Axmedova Nigora Erkin qizi	
Potential GDP Estimation and Output Gaps in Emerging Economies: A Comparative Review	120
Mukhammedova Azizakhon Ikromjon kizi	
Tijorat banklari likvidligiga indikativ foizlarning ta'sirini baholash.....	124
Tursunpo'latov Sohibnazar Kasimjon o'g'li	
Respublikamizda yetishtirilayotgan jun xomashyosining miqdori va texnologik xususiyatlari tahlili	131
Ismoyilov I.B., Qayumov J.A., Ismoyilov F.B., Qo'ldoshev E.I.	
Mahalla instituti asosida kambag'allikni qisqartirishda targetlash mexanizmlarining samaradorligi	137
Baratov J.N.	
Tijorat banklarida aktivlar boshqaruvini tashkil etish mexanizmlari	144
To'ychiyev Otabek Shamshiyevich	
Оптимизация жилищной инфраструктуры с учетом инсоляции и урбанизации как фактор региональной экономики	150
Далиев Ахтам Шарафутдинович	
Harbiy ta'lim muassasalarida mashg'ulotlarni tashkil etishda intellektual o'qitish tizimlarining roli.....	154
Maxamadov Rustam Xabibullayevich, Djamatov Mustafa Xatamovich	
Valyuta operatsiyalarini amalga oshirish mexanizmlarini takomillashtirish bo'yicha xorij tajribasi.....	160
Xoshimov Og'abek Nizomjon o'g'li	
Qurilish sanoati korxonalarida innovatsiyalarni boshqarishning o'ziga xos xususiyatlari	169
Yuldasheva Kamola Miraliyevna	
Jismoniy shaxslardan undiriladigan "daromad" solig'ining iqtisodiy tahlili	173
Ergasheva Lobar Raxmatulla qizi	
Hududlarda inson salohiyatini takomillashtirish yo'llari.....	180
Tojiyeva Muhayyo Valiyevna	
Banklar reytingini prognoz qilishning ekonometrik tahlili	188
Karabaev Nodir Abduhamidovich	
Raqamli iqtisodiyot rivojida yangi bank xizmat turlarini rivojlantirish istiqbollari	201
Norov Akmal Ruzimamatovich, Norova Nozima Nabiyevena	
O'zbekistonda makroiqtisodiy barqarorlik va o'rta muddatli soliq-budjet siyosatining ahamiyati.....	207
Sharopov Dilshodjon Raxmatullayevich	
Tijorat banklarining resurs bazasini mustahkamlash muammolari va ularni raqamli texnologiyalar orqali bartaraf etish yo'llari.....	211
Mirpulatova Luiza Mansurovna	
O'zbekiston Respublikasida raqamli iqtisodiyotni rivojlantirishning iqtisodiy-ijtimoiy oqibatlarini tahlili	216
Xatamov Nurbek Ochidiyevich	
O'zbekiston turizm sohasida innovatsion faollikni oshirishning shakllari	222
Xaitov Oxunjon Nomoz o'g'li	
Turizm va mehmonxona industriyasida xizmatlar sifatini oshirishda yashil texnologiyalarni joriy etish jarayonida innovatsiyalar va tadbirkorlik amaliyotining o'rganilishi	227
Kamolova Mohinur Iskandarovna	
Davlat ulushi 50 foiz va undan yuqori bo'lgan aksiyadorlik jamiyatlarida dividend siyosati.....	239
Suyunov Otabek Shuxrat o'g'li	



Big data и искусственный интеллект как драйверы цифровой экономики	242
Бозорова Ирина Жуманазаровна	
Mahalliyashtirish asosida mahsulotlar ishlab chiqarish ko'rsatkichlari tahlili va rivojlantirish istiqbollari (Namangan viloyati misolida)	247
Mirzabaev Xusniddin Muxamadjonovich	
Temir yo'l transportida yo'llarni ta'mirlash korxonalari faoliyati samaradorligini oshirish	254
Allabergenov Sherzod Maksudbayevich	
Актуальные вопросы финансирования инвестиционных проектов	259
Шомуродов Равшан Турсункулович. Рашидова Дилфуза Ганиевна	
Milliy darajada iqtisodiy xavfsizlikning ekologik omillari	266
Ibrogimov Sherzodbek Xalimjon o'g'li	
Zamonaviy texnologiyalar va raqamli yondashuvlarning individuallashtirilgan xizmatlarda tutgan o'rni	276
Raxmatov Aziz Tolipovich	
Barqaror iqtisodiy o'sishni ta'minlashda monetar omillardan samarali foydalanish	280
Uskenbayeva Dilnoza Boxodir qizi	
Mahalliy moda brendlarini iste'molchilar kiyinish imijiga ta'sirini ekonometrik baholash	286
Tuxtayeva Oydinoy Normamatovna	
Moliyaviy innovatsiyalarni banklarga joriy etishning afzalliklari	290
Makhmudova Mukhlisa Kodirjon kizi	
Kichik biznesni innovatsion rivojlantirish strategiyasi	295
Muxitdinov Shuxrat Ziyaviddinovich	
Raqamli iqtisodiyot sharoitida parrandachilikni rivojlantirishni modellashtirish usullari	299
Bobomuratov Imomkul Islamovich	
Mehnat resurslaridan foydalanishning xususiyatlari va tashkil etish mezonlari	306
Kobilova Zebo Bobokulovna	
Зелёное бюджетирование как инструмент повышения эффективности управления государственными финансами	311
Наимов Шохрух Шарофиддинович	
Soliq ma'murchiligi va raqobat muhitiga oid ilmiy nazariy qarashlar	318
Donaboyev Jahongir Husan o'g'li	
Особенности создание полимерных композиционных материалов на основе вторичного сырья	324
Маджидов Абдинаби Аманович	
O'zbekistonning BMT "Elektron hukumatni rivojlantirish indeksi"dagi o'rnini yaxshilash choralari	330
Umarova Durdona Abdumannabovna	
Ekologik auditning axborot bilan ta'minlanishi	335
Abdullayev Xurshidjon Nazrullo o'g'li	
Анализ механизмов управления и контроля финансовыми ресурсами на предприятиях с государственной долей, на примере АО "Узметкомбинат"	340
Ахмедов Дилшод Турсункулович	
O'zbekiston Respublikasida QQS ma'murchiligi amaliyoti tahlili	347
Eshkarayev Bobir Chariyevich	
Сравнительный анализ отечественных и зарубежных подходов к оценке финансовой устойчивости компаний	354
Утемуратова Магрифа Пердебаевна	
Uy - joy kommunal xo'jaligi sohasida innovatsion loyihalarning iqtisodiy samaradorligini yanada takomillashtirish	359
Berdiyeva Dilfuza Axatovna, Matkomilov Mirjalol Mirkomil o'g'li	



Namangan viloyatida nodavlat maktablar salohiyati.....	363
Abdusattorov Sodiqjon Hakimjon o'g'li	
Kimyo sanoatida loyihalarni baholash va monitoring qilishning iqtisodiy samaradorlikka ta'siri.....	369
Sabirov Oybek Shavkatbekovich	
Gaz va gazkondensatning harakatlanish qobiliyatini oshirish usullar tahlili	374
Abdirazakov Akmal Ibragimovich, Boymurodov Boynazar Muradillayevich	
O'zbekiston sharoitida Agile davlat boshqaruvining kelajak istiqbollari	379
Sayfiyev Jasur Ravshanovich	
Bank korporativ boshqaruv samaradorligi va uning moliyaviy ko'rsatkichlari	384
Temirov Abdulaziz Alimjanovich	
Tijorat banklarining moliyaviy risklari	390
Suxrob Narzullayevich Xolmatov	
Makroiqtisodiy ko'rsatkichlarni ekonometrik modellashtirish va tahlil qilish.....	395
Djabbarov Rahimjon Abdullayevich	
To'qimachilik sanoatini iqtisodiy jihatdan rivojlanishida asosiy ko'rsatkichlarini prognozlash algoritmi	400
Madraximova Gulasal Ro'zimboy qizi	
O'zbekiston iqtisodiyotida qarz mablag'lari va xorijiy valyuta ayirboshlash bozorlarining ta'minot va talab mexanizmlari: nazariy asoslar va amaliy tahlil	406
Xalilova Sevaraxon Alijon qizi	
Tijorat bankining moliyaviy barqarorligini shakllantiruvchi va unga ta'sir etuvchi omillarni ekonometrik baholash	414
Umarov Davron Shavkatovich	
O'zbekistonda raqamli bozorlar rivojlanishi: asosiy tendensiyalar va raqobat holati	424
Saparov Islom O'lmasovich	
Rivojlangan mamlakatlar soliq mexanizmini qo'llash orqali O'zbekiston Respublikasi soliq tizimini barqaror rivojlantirish	430
Hakimov Feruz Xurshid o'g'li	
RAQAMLI TASHABBUSLI BUDJETLASHTIRISHNI JORIY ETISHDA QO'LLANALADIGAN IQTISODIY MODEL.....	437
Xamidov Xabibullo Xikmatulla o'g'li	
NONPARAMETRIC SEQUENTIAL CONFIDENCE ESTIMATION BY FIXED-WIDTH CONFIDENCE INTERVALS: ASYMPTOTIC CONSISTENCY AND ASYMPTOTIC EFFICIENCY	444
Tursunov Gafur Tairovich	



NONPARAMETRIC SEQUENTIAL CONFIDENCE ESTIMATION BY FIXED-WIDTH CONFIDENCE INTERVALS: ASYMPTOTIC CONSISTENCY AND ASYMPTOTIC EFFICIENCY

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Abstract: This article investigates nonparametric sequential estimation of functionals of an unknown distribution using fixed-width confidence intervals. General conditions for the asymptotic consistency of the intervals and the asymptotic efficiency of stopping times are established. These conditions are verified through sequential interval estimation of the unknown probability density of a linear random process. The approach is based on limit theorems for randomly stopped stochastic processes, providing rigorous asymptotic guarantees.

Keywords: random variable, stopping time, confidence interval, fixed width, asymptotic consistency, asymptotic efficiency, probability density, linear random process.

Annotatsiya: Ushbu maqolada notaraqsimli izchil statistik baholashning fiksirlangan kenglikdagi ishonch intervallari orqali amalga oshirilishi o'rganilgan. Noma'lum taqsimot funksiyasi funksionallarini izchil baholash uchun asimptotik moslik va to'xtash momentining asimptotik samaradorligiga oid umumiy shartlar keltirilgan. Ushbu shartlar chiziqli tasodifiy jarayonning ehtimollik zichligini izchil interval baholash misolida tekshirilgan. Natijada tasodifiy to'xtatilgan stoxastik jarayonlarga oid chekli teoremlarga asoslangan yondashuvning afzalliklari asoslab berilgan.

Kalit so'zlar: tasodifiy kattalik, to'xtash momenti, ishonch intervali, fiksirlangan kenglik, asimptotik moslik, asimptotik samaradorlik, ehtimollik zichligi, chiziqli tasodifiy jarayon.

Аннотация: В статье рассматривается последовательная оценка функционалов неизвестной функции распределения с помощью доверительных интервалов фиксированной ширины. Получены общие условия асимптотической согласованности таких интервалов и асимптотической эффективности момента остановки. Эти условия проверены на примере последовательной интервальной оценки неизвестной плотности распределения линейного случайного процесса. Подход основан на предельных теоремах для случайно остановленных стохастических процессов, что обеспечивает строгие асимптотические результаты.

Ключевые слова: случайная величина, момент остановки, доверительный интервал, фиксированная ширина, асимптотическая согласованность, асимптотическая эффективность, плотность распределения, линейный случайный процесс.

INTRODUCTION

Sequential statistical methods have become essential in modern data-driven environments where observations arrive gradually and the stopping time of analysis must adapt to the behavior of the data. Unlike classical fixed-sample procedures, sequential confidence estimation allows researchers to determine the sample size dynamically, ensuring that inference is guided by precision requirements rather than arbitrary pre-specified observation counts. Within this framework, constructing fixed-width confidence intervals for



nonparametric targets presents unique theoretical challenges, particularly due to the absence of distributional assumptions and the dependence of stopping rules on observed sample paths.

Recent advances highlight the need for procedures that guarantee both asymptotic consistency of the resulting estimators and asymptotic efficiency of the stopping rules. These properties ensure that the confidence intervals converge to the true parameter with the desired coverage probability and that the expected stopping time approaches the theoretical lower bound. This paper investigates nonparametric sequential confidence estimation under fixed-width constraints, develops conditions ensuring the strong asymptotic properties of the procedures, and contributes to the growing literature on adaptive and distribution-free inference. By establishing rigorous theoretical guarantees, the study provides a foundation for designing practical sequential algorithms suitable for real-time systems, large-scale monitoring, and data streams where flexibility and statistical robustness are equally critical.

REVIEW OF LITERATURE ON THE SUBJECT

J. Chow and N. Robbins [2] developed the basic asymptotic theory of sequential confidence estimation by fixed-width intervals in the general case. They considered the problem of estimating the average unknown distribution under the sole assumption of the existence of a second distribution moment. The problem of confidence estimation of the average value by fixed-width intervals for a distribution that is attracted to a stable distribution that does not have a second-order moment is considered in the author's work [3].

A comprehensive review of works on sequential nonparametric estimation by fixed-width intervals published before 1997 is given in the monograph by M. Ghosh, N. Makhopadhyay and P. Sen [4].

Of the subsequent works, it is worth noting the work of T. Shiohama and S. Tanagushi [5], where the point and interval sequential estimation of the integral functional from an unknown spectral density of a Gaussian stationary process is studied. The work by N. Makhopadhyay and D. Silva [6] provides an overview of applications of sequential estimation methods, including nonparametric estimation by fixed-width intervals.

In scientific papers published in recent years [7-13], asymptotic problems of sequential statistical analysis have been studied, in [9-13] scientific articles - problems of sequential interval estimation, and in scientific articles [7,8] - problems of sequential point estimation.

Scientific articles [13-16] have investigated the problems of sequential point estimation of exponential, gamma, and Bernoulli distributions. Consistent nonparametric point estimation of the hazard function has been studied in scientific articles [17-19].

Since [2], many authors have used the classical theorem F. Anscombe [21] in specific statistical models to prove the asymptotic validity of confidence intervals of a fixed width. on the marginal distribution of random sequences with random indexes, which assumed the fulfillment of the condition of "uniform continuity in probability". An overview of such works is given in the monograph [4]. An alternative approach to proving the asymptotic consistency of fixed-width confidence intervals based on the weak principle of invariance is considered in detail in P. Sen [22].

In our work, to prove the asymptotic consistency of confidence intervals of a fixed width, we used an approach based on the application of limit theorems for randomly stopped stochastic processes developed by D. Silvestrov [23]. The first part of the paper presents general conditions for the asymptotic consistency of a fixed-width confidence interval and the asymptotic efficiency of the stopping moment in sequential interval estimation of a wide class of functionals $\theta(F)$ from an unknown distribution function $F(x), x \in R_1$ from a family Ψ of distribution functions satisfying certain regularity conditions. In the second part of the paper, these general conditions are verified by sequential interval estimation of an unknown probability density of a linear random process.

RESEARCH METHODOLOGY

The research methodology is based on data obtained from sequential observations of independent random variables and their functional estimators within the chosen statistical models. The analytical process relies on sequential analysis techniques, where asymptotic properties of estimators, random stopping rules, and limit theorems are applied to assess the consistency and efficiency of fixed-width confidence intervals.

ANALYSIS AND RESULTS

Unlike classical methods of mathematical statistics, in which the number of observations is fixed in advance, sequential analysis methods are characterized by the fact that the moment of termination of observations (the moment of stopping) is random and is determined depending on the values of the observed data and on the adopted measure of optimality of the constructed statistical estimate in the statistical model under study.

For a simple statistical model, we present the basic asymptotic problem of sequential estimation by fixed-width intervals.

On the probability space $(\Omega, \mathcal{F}, P)$ consider a sequence of independent equally normally distributed random variables $\xi_1, \xi_2, \dots, \xi_n, \dots$ with mean θ and variance σ^2 . Using the empirical mean $\bar{\theta}_n = \frac{1}{n} \sum_{i=1}^n \xi_i$, we will construct an interval estimate $I(n) = [\bar{\theta}_n - \varepsilon, \bar{\theta}_n + \varepsilon]$ for the unknown mean θ , here $\varepsilon > 0$ is a small number.

For the significance level $0 < \gamma < 1$, we find the quantile $\dot{a}_\gamma = \dot{O}^{-1}\left(\frac{1+\gamma}{2}\right)$, here $\dot{O}(\delta) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\delta} \dot{a}^{-\frac{\delta^2}{2}} dy$. Then

$$\hat{P}\{\theta \in I(n_\varepsilon)\} = P\left\{\left|\frac{\sum_{i=1}^{n_\varepsilon} (\xi_i - \theta)}{\sigma \sqrt{n_\varepsilon}}\right| \leq \frac{\varepsilon \sqrt{n_\varepsilon}}{a\sigma} \cdot a\right\} \geq P\left\{\frac{1}{\sqrt{n_\varepsilon}} \left|\sum_{i=1}^{n_\varepsilon} \frac{\xi_i - \theta}{\sigma}\right| \leq a\right\} = 2 \Phi(a) - 1 = \gamma$$

the inequality

$$n_\varepsilon = \inf\left\{n \geq 1 : n \geq \frac{a^2 \sigma^2}{\varepsilon^2}\right\}$$

holds for an integer

Therefore, $I(n_\varepsilon)$ is an interval estimate for an unknown mean with a confidence level of $0 < \gamma < 1$.

If the variance σ^2 of the normal distribution is unknown, then, as shown in the work of G. Danzig [1], it is impossible to construct a fixed-width confidence interval for the mean θ based on a sample of a fixed non-random volume.

In this case, the task of consistent estimation by confidence intervals of a fixed width is reduced to the task

of choosing a rule or stopping moment $N_\varepsilon = \inf\left\{n \geq 1 : n \geq \frac{a^2}{\varepsilon^2} \sigma_n^2\right\}$, where σ_n^2 a consistent estimate for an unknown variance σ^2 and finding conditions for fulfillment $\lim_{\varepsilon \rightarrow 0} P\{\theta \in I(N_\varepsilon)\} \geq \gamma$ (asymptotic consistency of the confidence interval $I(N_\varepsilon)$). Many researchers have been engaged in solving this problem.

Specific statistical models in which the approach of this work based on the application of limit theorems for randomly stopped stochastic processes is used to prove the asymptotic validity of confidence intervals of a fixed width are considered in [24-26].

1. Sequential interval estimation of a functional from an unknown distribution function.

Let us consider random variables $\xi_1, \xi_2, \dots, \xi_n$ with an unknown distribution function $F(x), x \in R_1$ from on the probability space $(\Omega, \mathcal{F}, P)$, where Ψ is a family of distribution functions satisfying certain regularity conditions. To evaluate the functional $\theta(F)$ of the distribution function $F(\cdot)$, we consider a consistent estimate $\theta_n(F) = \theta_n(\xi_1, \xi_2, \dots, \xi_n)$ that satisfies the conditions:

(A): the decomposition is valid for the estimate $\theta_n(F)$:

$$\theta_n(F) = \theta(F) + [\theta_n(F) - E(\theta_n(F))] + [E(\theta_n(F)) - \theta(F)] = \theta(F) + \sum_{k=1}^n Y_n(F, \xi_k) + Z_n, \quad (1) \text{ here the}$$

random variables $Y_n(F, \xi_k), 1 \leq k \leq n$ and the bias Z_n are such that there are numbers $\alpha > 0$ and $\sigma^2(F) > 0$, which means as $n \rightarrow \infty$

$$n^\alpha \sum_{k=1}^n Y_n(F, \xi_k) \xrightarrow{D} N(0, \sigma^2(F)) \quad \text{и} \quad n^\alpha Z_n \xrightarrow{D} 0,$$

where $N(0, \sigma^2(F))$ is a normally distributed random variable with mean 0, variance $\sigma^2(F)$, and the symbol $\xrightarrow{D}$ means weak convergence of random variables.



For the significance level $0 < \gamma < 1$ we find the quantile $\dot{a}_\gamma = \hat{O}^{-1}\left(\frac{1+\gamma}{2}\right)$ and for a small number $\varepsilon > 0$, we denote the integer

$$n_\varepsilon = \inf \left\{ n \geq 1 : n \geq \left(\frac{a^2 \sigma^2(F)}{\varepsilon^2} \right)^{\frac{1}{2\alpha}} \right\} \quad (2)$$

and construct the 2ε length $I(n_\varepsilon) = [\theta_{n_\varepsilon}(F) - \varepsilon, \theta_{n_\varepsilon}(F) + \varepsilon]$ interval. Then, from condition (A) and from Slutsky's theorem [27], we obtain $\sigma^{-1}(F)n^\alpha(\theta_n(F) - \theta(F)) \xrightarrow{D} N(0,1)$ as $n \rightarrow \infty$. Therefore,

$$\begin{aligned} P\{\theta(F) \in I(n_\varepsilon)\} &= P\left\{|\theta_{n_\varepsilon}(F) - \theta(F)| \leq \varepsilon\right\} = P\left\{\sigma^{-1}(F)n_\varepsilon^\alpha |\theta_{n_\varepsilon}(F) - \theta(F)| \leq \frac{\sigma^{-1}(F)n_\varepsilon^\alpha \varepsilon}{a}\right\} \geq \\ &\geq \hat{P}\left\{\dot{\sigma}^{-1}(F)n_\varepsilon^\alpha |\theta_{n_\varepsilon}(F) - \theta(F)| \leq a\right\} \rightarrow 2\Phi(a) - 1 = \gamma \quad \text{as } \varepsilon \rightarrow 0. \end{aligned}$$

This sequential procedure has the disadvantage that n_ε it depends on unknown functionality $\sigma^2(F)$, so it is necessary to evaluate it. Let's assume a $V_n^2 = V_n^2(\xi_1, \xi_2, \dots, \xi_2)$ reasonable estimate for the unknown $\sigma^2(F)$. Based on (2), we define the moment of stopping N_ε as follows

$$N_\varepsilon = \inf \left\{ n \geq 1 : n \geq \left(\frac{a^2 V_n^2}{\varepsilon^2} \right)^{\frac{1}{2\alpha}} \right\}, \quad \varepsilon > 0. \quad (3)$$

Then the sequential confidence interval for the unknown θ , based on the moment of stopping (3), has the form $I(N_\varepsilon) = [\theta_{N_\varepsilon}(F) - \varepsilon, \theta_{N_\varepsilon}(F) + \varepsilon]$, $\varepsilon > 0$. Following X. Chow and N. Robbins [2] introduce the following asymptotic criteria:

Definition 1.1. A fixed-width confidence interval $I(N_\varepsilon)$ is called asymptotically consistent if $\lim_{\varepsilon \rightarrow 0} P\{\theta(F) \in I(N_\varepsilon)\} \geq \gamma$ holds for a confidence level of $0 < \gamma < 1$ and for all $F(x) \in \Psi$.

Definition 1.2. The stopping moment N_ε is called asymptotically effective if $I(N_\varepsilon)$ is asymptotically consistent and $\lim_{\varepsilon \rightarrow 0} \frac{A(N_\varepsilon)}{n_\varepsilon} = 1$.

Note that the number n_ε is equal to the minimum number of observations necessary for the asymptotic probability as $\varepsilon \rightarrow 0$ covering the interval $I(n_\varepsilon) = [\theta_{n_\varepsilon}(F) - \varepsilon, \theta_{n_\varepsilon}(F) + \varepsilon]$ of the "known" functional to be at least the confidence level $0 < \gamma < 1$. Therefore, the asymptotic efficiency in the sense of the Chow and Robbins stopping moment N_ε means that the average stopping moment N_ε for small ε behaves "the same" as in the case of "well-known" functionality $\theta(F)$.

Theorem 1.1. If $V_n^2 \rightarrow \sigma^2(F)$ with probability 1 as $n \rightarrow \infty$, then:

- 1) For any $\varepsilon > 0$ $P\{N_\varepsilon < \infty\} = 1$;
- 2) $N_\varepsilon \rightarrow \infty$ with a probability of 1 as $\varepsilon \rightarrow 0$;
- 3) $\lim_{\varepsilon \rightarrow 0} E(N_\varepsilon) = \infty$
- 4) $\frac{N_\varepsilon}{n_\varepsilon} \rightarrow 1$ with a probability of 1 as $\varepsilon \rightarrow 0$.

$$P\{N_\varepsilon = \infty\} = \lim_{n \rightarrow \infty} P\{N_\varepsilon \geq n\} \leq \lim_{n \rightarrow \infty} P\left\{n \leq \left(\frac{a^2 V_n^2}{\varepsilon^2}\right)^{\frac{1}{2\alpha}}\right\} = 0.$$

Proof. 1) For any $\varepsilon > 0$

2) It can be seen from (3) that N_ε increases with decreasing ε and $N_\varepsilon \rightarrow \infty$ with probability 1 as $\varepsilon \rightarrow 0$.

3) From the monotone convergence theorem we get $\lim_{\varepsilon \rightarrow 0} E(N_\varepsilon) = \infty$.

4) From (2) and (3), there are inequalities for any $\varepsilon > 0$

$$\frac{(\varepsilon^2)^{\frac{1}{2\alpha}}}{(\varepsilon^2)^{\frac{1}{2\alpha}} + (a^2 \sigma^2(F))^{\frac{1}{2\alpha}}} \leq \frac{1}{n_\varepsilon} \leq \left(\frac{\varepsilon^2}{a^2 \sigma^2(F)}\right)^{\frac{1}{2\alpha}} \quad \text{and} \quad \left(\frac{a^2 V_{N_\varepsilon}^2}{\varepsilon^2}\right)^{\frac{1}{2\alpha}} \leq N_\varepsilon \leq 1 + \left(\frac{a^2 V_{N_\varepsilon-1}^2}{\varepsilon^2}\right)^{\frac{1}{2\alpha}}.$$

Since $N_\varepsilon \rightarrow \infty$ as $\varepsilon \rightarrow 0$ and $V_n^2 \rightarrow \sigma^2(F)$ with probability 1 as $\varepsilon \rightarrow 0$, then

$$\left(\frac{V_{N_\varepsilon}^2}{\sigma^2(F)}\right)^{\frac{1}{2\alpha}} \rightarrow 1 \quad \text{and} \quad \left(\frac{V_{N_\varepsilon-1}^2}{\sigma^2(F)}\right)^{\frac{1}{2\alpha}} \rightarrow 1 \quad \text{with probability 1 as } \varepsilon \rightarrow 0. \text{ Hence, the last statement of the}$$

$$\text{theorem is obtained from the relation} \quad \frac{(V_{N_\varepsilon}^2)^{\frac{1}{2\alpha}}}{(\varepsilon^2 a^{-2})^{\frac{1}{2\alpha}} + (\sigma^2(F))^{\frac{1}{2\alpha}}} \leq \frac{N_\varepsilon}{n_\varepsilon} \leq \frac{1}{n_\varepsilon} + \left(\frac{V_{N_\varepsilon-1}^2}{\sigma^2(F)}\right)^{\frac{1}{2\alpha}}.$$

Theorem 1.2. If for some number $\varepsilon_0 > 0$ the series $\sum_{m=1}^{\infty} \sup_{0 \leq \varepsilon \leq \varepsilon_0} P\left\{\frac{N_\varepsilon}{n_\varepsilon} \geq m\right\}$ converges, then $\lim_{\varepsilon \rightarrow 0} \frac{E(N_\varepsilon)}{n_\varepsilon} = 1$.

To prove the statement of Theorem 1.2, it is sufficient to show (by virtue of Theorem 2.1 [28]) the uniform integrability of the set, but as shown in [29] (Lemma 3.2), it is sufficient to fulfill the condition of Theorem 1.2.

Theorem 1.3. Let the condition of Theorem 1.1 be fulfilled. and

$$1) n^\alpha (E(\theta_n(F)) - \theta(F)) \rightarrow 0 \quad \text{as } n \rightarrow \infty;$$

$$2) \zeta_\varepsilon(t), t \in [0, 1] \xrightarrow{J} W(t), t \in [0, 1] \quad \text{as } \varepsilon \rightarrow 0, \text{ here, the symbol } \xrightarrow{J} \text{ means weak convergence}$$

in the Skorokhod J-topology, $\zeta_\varepsilon(t) = \sigma^{-1}(F) \cdot n_\varepsilon^\alpha \cdot \sum_{k=1}^{[n_\varepsilon t]} Y_{n_\varepsilon}(F, \xi_k), t \in [0, 1]$ and $W(t), t \in [0, 1]$ the Wiener process with $E(W(t)) = 0, E(W^2(t)) = t$. Then:

$$1) \sigma^{-1}(F) N_\varepsilon^\alpha (\theta_{N_\varepsilon}(F) - \theta(F)) \xrightarrow{D} N(0, 1) \quad \text{as } \varepsilon \rightarrow 0;$$

2) $\lim_{\varepsilon \rightarrow 0} P(\theta(F) \in I(N_\varepsilon)) \geq \gamma$, that is, the confidence interval of a fixed width $I(N_\varepsilon)$ is asymptotically consistent.

To prove the statements of Theorem 1.3., we note that from 2) the conditions of Theorem 1.3. and 4) the statements of Theorem 1.1. we obtain that for a random process $\zeta_\varepsilon(t), t \in [0, 1]$ and for a random variable $\frac{N_\varepsilon}{n_\varepsilon}$,

the conditions of Theorem 2.8.1 [23] on the limiting distribution of randomly stopped stochastic processes are fulfilled. From this theorem, 1) the conditions of Theorem 1.3 and from decomposition (1) we obtain the statements of Theorem 1.3.

Remark 1.1. If the conditions of Theorems 1.2 and 1.3 are fulfilled, then the stopping moment (3) is asymptotically efficient in the sense of Chow and Robbins.



2. Sequential interval estimation of the probability density of a linear random process.

Let us consider a strictly stationary linear random process on the probability space $(\Omega, \mathcal{F}, P)$, represented as follows

$$X_t = \sum_{n=0}^n g_n Y_{t-n}, \quad (4)$$

where $Y_t, t \in Z = \{\dots, -1, 0, 1, \dots\}$ is a sequence of independent identically distributed random variables and $\{g_n, n \geq 0\}$ a sequence of numbers such that $g_n \rightarrow 0$ for $n \rightarrow \infty$. Random processes of the form (4) describe, for example, autoregressive and mixed moving average autoregressive schemes.

Denote by $f(x_1, x_2, \dots, x_k)$ the joint probability density of a random vector $(X_1, \dots, X_k)$. Assume that the marginal probability density $f(x), x \in (-\infty, \infty)$ is unknown. To estimate the probability density $f(x)$ at a point x , consider the kernel type estimate

$$f_n(x) = \frac{1}{nh(n)} \sum_{i=1}^n K\left(\frac{x - X_i}{h(n)}\right) \quad (5)$$

where $\hat{E}(x), x \in (-\infty, \infty)$ is a non-negative and bounded function, $\{h(n), n \geq 1\}$ a sequence of real numbers such that $h(n) \rightarrow 0$ for $n \rightarrow \infty$.

Remark 2.1. The estimate (5) depends on the decreasing sequence of numbers $\{h(n), n \geq 1\}$ chosen by the statistician. The optimal sequence $\{h(n), n \geq 1\}$, that is, one in which the root-mean-square error has the smallest order of magnitude, depends on an unknown probability density and its derivatives. Methods for choosing the optimal sequence $\{h(n), n \geq 1\}$ based on observations and balancing the spread and bias of the estimate are given, for example, in the monograph by E. Nadaraya [30].

The estimate (5) allows decomposition

$$\tilde{f}_n(x) = f(x) + \sum_{i=1}^n Y_n(K, x_i) + \dots$$

$$\tilde{f}_n(K, x_i) = \frac{1}{nh(n)} \left(\frac{x - X_i}{h(n)} \right) - \left(\frac{1}{nh(n)} \left(\frac{x - X_i}{h(n)} \right) \right), h \leq \dots$$

$$Z_n = E(f_n(x)) - f(x)$$

We denote $k(u) = \int_{-\infty}^{\infty} \exp(iuy) K(y) dy, k_q = \lim_{u \rightarrow 0} \frac{1 - k(u)}{|u|^q}$ and let $\varphi(\epsilon)$ and $\psi(\epsilon)$ be characteristic

functions of random variables Y_1 and X_1 . Let's introduce the conditions

$$(A): \int_{-\infty}^{\infty} K(y) dy < \infty, \int_{-\infty}^{\infty} K^2(y) dy < \infty; \lim_{|y| \rightarrow \infty} |y| K(y) = 0, \int_{-\infty}^{\infty} |K(y+h) - K(y)| dy < c_1 h, \text{ where}$$

c_1 is the final positive constant;

$$(B): \int_{-\infty}^{\infty} |u \varphi(u)| du < \infty, k_q < \infty, \int_{-\infty}^{\infty} \exp(-iux) |u|^q \psi(u) du < \infty \text{ for some } q > 0;$$

$$(C): E(|Y_1|^m) < \infty \text{ for some } m > 0 \text{ and if } m \geq 1, \text{ then } E(Y_1) = 0;$$

$$(D): \sum_{i=n}^{\infty} |g_i|^\alpha = O(n^{-\gamma}) \text{ for some } \gamma > 0, \text{ where } \alpha = \frac{m}{2}, \text{ if } m \leq 1 \text{ and } \alpha = \frac{1}{2}, \text{ if } m > 1.$$

$$(H): \tilde{h}(n) = n^{-\beta}, 0 < \beta < 1, \beta > 0$$

Remark 2.2. The constant C in condition (H) is chosen based on observations. For example, E.Parzen

[31] showed that for $\beta_0 = \frac{1}{2q+1}$ a constant C has the form $\tilde{N} = \tilde{N}(f(x), f^{(q)}(x)) = \frac{kf(x)}{(\sqrt{2q} |k_q f^{(q)}(x)|)^{\beta_0}}$ and it is not difficult to prove that if $f_n(x)$ and $f_n^{(q)}(x)$ are consistent estimates for $f(x)$ and $f^{(q)}(x)$, respectively, then $\tilde{N}_n = \tilde{N}(f_n(x), f_n^{(q)}(x)) = \frac{kf_n(x)}{(\sqrt{2q} |k_q f_n^{(q)}(x)|)^{\beta_0}}$ is a consistent estimate for C.

In this case $\beta_0 < \beta < 1$ the problem of choosing a constant C based on observations remains open, at least within the scope of this work.

Theorem 2.1. [K.Chanda 32] Let conditions (A), (B), (C), (D), (H) and $\frac{1}{2q+1} < \beta < 1$ be fulfilled. Then $\sigma^{-1} n^{\frac{1-\beta}{2}} \sum_{i=1}^n Y_n(K, X_i) \xrightarrow{D} N(0,1)$ and $n^{\frac{1-\beta}{2}} Z_n \rightarrow 0$ for $n \rightarrow \infty$, where $\sigma^2 = k \cdot f(x)$.

For the significance level $0 < \gamma < 1$ we find the quantile $\dot{a}_\gamma = \dot{O}^{-1}\left(\frac{1+\gamma}{2}\right)$ and for any number $\varepsilon > 0$ we construct

$$n_\varepsilon = \inf \left\{ n \geq 1 : n \geq \left(\frac{a^2 \sigma^2}{\varepsilon^2} \right)^{\frac{1}{1-\beta}} \right\} \quad (6)$$

For the 2ε length interval $I(n_\varepsilon) = [f_{n_\varepsilon}(x) - \varepsilon, f_{n_\varepsilon}(x) + \varepsilon]$ from Theorem 3.1. we obtain

$$P\{f(x) \in I(n_\varepsilon)\} = P\{|f_{n_\varepsilon}(x) - f(x)| \leq \varepsilon\} = \\ = \hat{P} \left\{ \hat{\sigma}^{-1} n_\varepsilon^{\frac{1-\beta}{2}} |f_{n_\varepsilon}(x) - f(x)| \leq \frac{\sigma^{-1} n_\varepsilon^{\frac{1-\beta}{2}} \varepsilon}{a} \right\} \geq P \left\{ \sigma^{-1} n_\varepsilon^{\frac{1-\beta}{2}} |f_{n_\varepsilon}(x) - f(x)| \leq a \right\} \rightarrow 2 \Phi(a) - 1 = \gamma$$

as $\varepsilon \rightarrow 0$. This sequential procedure has the disadvantage that n_ε depends on an unknown probability density $f(x)$ through σ^2 , so instead n_ε consider the moment of stopping

$$N_\varepsilon = \inf \left\{ n \geq 1 : n \geq \left(\frac{a^2 k}{\varepsilon^2} f_n(x) \right)^{\frac{1}{1-\beta}} \right\}, \quad \varepsilon > 0. \quad (7)$$

Then the sequential confidence interval for $f(x)$, based on the moment of stopping (7) has the form $I(N_\varepsilon) = [f_{N_\varepsilon}(x) - \varepsilon, f_{N_\varepsilon}(x) + \varepsilon]$, $\varepsilon > 0$. Let's introduce the condition

(E): $\int_{-\infty}^{\infty} |K(t) - aK(at)| dt \leq c_2 \frac{b}{1-a}, \int_{-\infty}^{\infty} |u|^s |\varphi(u)| du < \infty$ для $0 < b < a < 1$ и $s = 0, 1, 2$, where c_2 is a positive constant.

Теорема 2.2. 1) If conditions (A), (B), (C), (D), (E), (H) and $\frac{1}{2q+1} < \beta < \frac{1}{2}$ are met, then $f_n(x) \rightarrow f(x)$ with probability 1 for $n \rightarrow \infty$ and for some $\varepsilon_0 > 0$ $\sum_{m=1}^{\infty} \sup_{0 \leq \varepsilon \leq \varepsilon_0} P \left\{ \frac{N_\varepsilon}{n_\varepsilon} \geq m \right\} < \infty$.



2) If conditions (A), (B), (C), (D) and $\frac{1}{2q+1} < \beta < 1$ are fulfilled, then $\zeta_\varepsilon(t), t \in [0,1] \xrightarrow{J} W(t), t \in [0,1]$ as $\varepsilon \rightarrow 0$,

$$\zeta_\varepsilon(\hat{t}) = \tilde{\sigma}^{-1} t \cdot n_\varepsilon^{\frac{1-\beta}{2}} \cdot \sum_{i=1}^{[n_\varepsilon t]} Y_{n_\varepsilon}(\cdot, \cdot), \in [0,1]$$

where is the random process and $W(t), t \in [0,1]$ the Wiener process with $E(W(t)) = 0, E(W^2(t)) = 1$.

Hence, from Theorems 1.1., 1.2. and 1.3 we obtain following theorem.

Theorem 2.3. If conditions (A), (B), (C), (D), (E), (H) and $\frac{1}{2q+1} < \beta < \frac{1}{2}$ are fulfilled, then for n_ε from (6) and the stopping moment (7):

- 1) for any $\varepsilon > 0$ $P\{N_\varepsilon < \infty\} = 1$;
- 2) $N_\varepsilon \rightarrow \infty$ with a probability of 1 at $\varepsilon \rightarrow 0$;
- 3) $\lim_{\varepsilon \rightarrow 0} E(N_\varepsilon) = \infty$;
- 4) $\frac{N_\varepsilon}{n_\varepsilon} \rightarrow 1$ with a probability of 1 at $\varepsilon \rightarrow 0$;
- 5) $\lim_{\varepsilon \rightarrow 0} \frac{E(N_\varepsilon)}{n_\varepsilon} = 1$.

From Theorem 2 of the first paragraph, we obtain following theorem.

Theorem 2.4. Let conditions (A), (B), (C), (D), (H) and $\frac{1}{2q+1} < \beta < 1$ be fulfilled. Then

- 1) $\sigma^{-1} N_\varepsilon^{\frac{1-\beta}{2}} (f_{N_\varepsilon}(x) - f(x)) \xrightarrow{D} N(0,1)$ at $\varepsilon \rightarrow 0$;

2) $\lim_{\varepsilon \rightarrow 0} P(f(x) \in I(N_\varepsilon)) \geq \gamma$, that is, the confidence interval of a fixed width $I(N_\varepsilon)$ is asymptotically consistent.

From Theorems 2.3. and 2.4. we obtain that if conditions (A), (B), (C), (D), (E), (H) and $\frac{1}{2q+1} < \beta < \frac{1}{2}$ are fulfilled, then the stopping moment (7) is asymptotically efficient in the sense of Chow and Robbins.

CONCLUSIONS AND SUGGESTIONS

The results of the study demonstrate that sequential fixed-width interval estimation provides a theoretically justified and practically efficient framework for constructing reliable confidence intervals in settings where classical fixed-sample methods are inadequate. By applying limit theorems for randomly stopped processes, the paper establishes general conditions under which sequential procedures achieve asymptotic consistency and efficiency for a wide class of statistical functionals. The application to kernel-based density estimation for linear processes further confirms that the sequential approach remains robust even in dependent data structures, offering a unified methodology for complex models.

To support further development of this field, it is essential to expand sequential estimation techniques to broader classes of dependent processes, explore adaptive bandwidth selection methods for nonparametric estimators, and integrate data-driven stopping rules capable of operating under minimal assumptions. Strengthening computational frameworks for real-time sequential inference and developing hybrid methods that combine classical and sequential techniques would significantly enhance the applicability of fixed-width interval estimation across modern statistical and econometric problems.

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